

QUARTERLY STATEMENT

AS OF MARCH 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25887 Employer's ID Number 52-0515280
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut, Country of Domicile US

INCORPORATED/ORGANIZED, MARCH 19, 1896 COMMENCED BUSINESS, AUGUST 1, 1896

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Robert Carl Brody, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., and William Patrick Hannon.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Handwritten signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell. Printed names and titles: Brian W. MacLean (President), Wendy C. Skjerven (Secretary), Douglas K. Russell (Controller).

Subscribed and sworn to before me this

22nd day of April, 2014

Notary Public signature and commission expiration date: My Commission Expires January 31, 2016



a. Is this an original filing? Yes [X] No [ ]
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

# UNITED STATES FIDELITY AND GUARANTY COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,060,652,584	.....0	4,060,652,584	4,064,300,808
2. Stocks:				
2.1 Preferred stocks.....	.....0	.....0	.....0	.....0
2.2 Common stocks.....	121,761,334	.....0	121,761,334	120,262,410
3. Mortgage loans on real estate:				
3.1 First liens.....	.....0	.....0	.....0	.....0
3.2 Other than first liens.....	.....0	.....0	.....0	.....0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....0	.....0	.....0	.....0
5. Cash (\$.....199,227), cash equivalents (\$.....0) and short-term investments (\$.....60,816,365).....	61,015,592	.....0	61,015,592	32,489,362
6. Contract loans (including \$.....0 premium notes).....	.....0	.....0	.....0	.....0
7. Derivatives.....	.....0	.....0	.....0	.....0
8. Other invested assets.....	6,469	.....0	6,469	15,254
9. Receivables for securities.....	.....0	.....0	.....0	.....0
10. Securities lending reinvested collateral assets.....	10,233,995	.....0	10,233,995	1,358,364
11. Aggregate write-ins for invested assets.....	.....0	.....0	.....0	.....0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,253,669,974	.....0	4,253,669,974	4,218,426,199
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....0	.....0	.....0	.....0
14. Investment income due and accrued.....	45,367,340	.....0	45,367,340	50,997,002
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	170,725,276	6,889,140	163,836,137	105,874,830
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....3,976,222 earned but unbilled premiums).....	185,802,507	816,996	184,985,511	176,379,231
15.3 Accrued retrospective premiums.....	3,970,774	125,523	3,845,251	4,196,232
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,346,487	.....0	13,346,487	4,864,129
16.2 Funds held by or deposited with reinsured companies.....	1,523,883	.....0	1,523,883	1,493,058
16.3 Other amounts receivable under reinsurance contracts.....	.....0	.....0	.....0	.....0
17. Amounts receivable relating to uninsured plans.....	.....0	.....0	.....0	.....0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....0	.....0	.....0	.....0
18.2 Net deferred tax asset.....	80,616,405	.....0	80,616,405	81,283,755
19. Guaranty funds receivable or on deposit.....	138,440	.....0	138,440	133,914
20. Electronic data processing equipment and software.....	4,786	.....0	4,786	12,616
21. Furniture and equipment, including health care delivery assets (\$.....0).....	79,397	79,397	.....0	.....0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....0	.....0	.....0	.....0
23. Receivables from parent, subsidiaries and affiliates.....	.....0	.....0	.....0	.....0
24. Health care (\$.....0) and other amounts receivable.....	.....0	.....0	.....0	.....0
25. Aggregate write-ins for other than invested assets.....	9,829,333	360,173	9,469,161	10,277,449
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,765,074,604	8,271,228	4,756,803,375	4,653,938,415
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....0	.....0	.....0	.....0
28. Total (Lines 26 and 27).....	4,765,074,604	8,271,228	4,756,803,375	4,653,938,415

### DETAILS OF WRITE-INS

1101.....	.....0	.....0	.....0	.....0
1102.....	.....0	.....0	.....0	.....0
1103.....	.....0	.....0	.....0	.....0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.....0	.....0	.....0	.....0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.....0	.....0	.....0	.....0
2501. Equities and deposits in pools and associations.....	4,830,964	.....0	4,830,964	4,813,665
2502. Amounts receivable under high deductible policies.....	2,760,973	276,123	2,484,851	3,336,345
2503. State surcharges receivable.....	2,153,259	.....0	2,153,259	2,078,268
2598. Summary of remaining write-ins for Line 25 from overflow page.....	84,137	84,050	87	49,171
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	9,829,333	360,173	9,469,161	10,277,449

# UNITED STATES FIDELITY AND GUARANTY COMPANY

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....83,733,116).....	1,312,395,540	1,309,708,421
2. Reinsurance payable on paid losses and loss adjustment expenses.....	47,358,900	52,313,194
3. Loss adjustment expenses.....	281,771,942	288,275,595
4. Commissions payable, contingent commissions and other similar charges.....	13,755,506	26,828,616
5. Other expenses (excluding taxes, licenses and fees).....	17,744,679	27,841,936
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	15,519,428	15,864,968
7.1 Current federal and foreign income taxes (including \$....21,853,842 on realized capital gains (losses)).....	15,846,694	4,096,346
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....6,317,495 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	398,413,033	393,262,807
10. Advance premium.....	678,732	678,732
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	2,068,033	2,071,825
12. Ceded reinsurance premiums payable (net of ceding commissions).....	16,097,481	13,648,620
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	3,332,057	7,630,368
15. Remittances and items not allocated.....	7,941,389	(2,283,391)
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	35,618,917	18,751,012
20. Derivatives.....	0	0
21. Payable for securities.....	28,821,817	0
22. Payable for securities lending.....	10,233,995	1,358,364
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	10,568,287	9,455,295
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,218,166,429	2,169,502,708
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,218,166,429	2,169,502,708
29. Aggregate write-ins for special surplus funds.....	4,242,128	4,307,395
30. Common capital stock.....	35,214,075	35,214,075
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	1,730,805,261	1,730,805,261
35. Unassigned funds (surplus).....	768,375,481	714,108,976
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,538,636,946	2,484,435,707
38. Totals (Page 2, Line 28, Col. 3).....	4,756,803,375	4,653,938,415

### DETAILS OF WRITE-INS

2501. Investment real estate liability.....	13,960,591	12,958,214
2502. Escheat liability.....	865,086	865,086
2503. Retroactive reinsurance reserve assumed.....	99,304	99,216
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(4,356,694)	(4,467,220)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	10,568,287	9,455,295
2901. Special surplus from retroactive reinsurance.....	4,242,128	4,307,395
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	4,242,128	4,307,395
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

Statement for March 31, 2014 of the **UNITED STATES FIDELITY AND GUARANTY COMPANY**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....3,207,938).....	7,275,049	2,158,664	69,781,031
1.2 Assumed..... (written \$.....224,821,927).....	219,491,244	219,370,475	890,834,811
1.3 Ceded..... (written \$.....5,844,496).....	10,073,159	9,512,283	83,661,836
1.4 Net..... (written \$.....222,185,369).....	216,693,134	212,016,857	876,954,005
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....111,114,030):			
2.1 Direct.....	5,344,417	3,267,705	24,258,109
2.2 Assumed.....	104,677,505	107,336,469	373,007,108
2.3 Ceded.....	3,723,233	7,400,692	(31,449,905)
2.4 Net.....	106,298,689	103,203,482	428,715,122
3. Loss adjustment expenses incurred.....	19,826,629	22,273,430	105,019,460
4. Other underwriting expenses incurred.....	62,404,827	66,578,772	268,364,129
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	188,530,145	192,055,684	802,098,711
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	28,162,989	19,961,173	74,855,294
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	40,144,476	41,827,986	171,958,824
10. Net realized capital gains (losses) less capital gains tax of \$.....91,113.....	272,744	242,292	11,080,255
11. Net investment gain (loss) (Lines 9 + 10).....	40,417,220	42,070,278	183,039,079
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....104,341 amount charged off \$.....731,941).....	(627,600)	(561,397)	(2,084,046)
13. Finance and service charges not included in premiums.....	904,100	909,185	3,703,325
14. Aggregate write-ins for miscellaneous income.....	16,475	(4,036)	6,994,296
15. Total other income (Lines 12 through 14).....	292,974	343,752	8,613,574
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	68,873,183	62,375,203	266,507,947
17. Dividends to policyholders.....	366,332	413,090	1,283,318
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	68,506,851	61,962,113	265,224,629
19. Federal and foreign income taxes incurred.....	15,310,442	8,397,026	41,024,970
20. Net income (Line 18 minus Line 19) (to Line 22).....	53,196,409	53,565,087	224,199,659
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,484,435,707	2,627,467,572	2,627,467,572
22. Net income (from Line 20).....	53,196,409	53,565,087	224,199,659
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....7,896.....	1,537,357	1,432,833	1,113,753
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(659,454)	(5,020,212)	(12,050,627)
27. Change in nonadmitted assets.....	102,046	314,216	840,667
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	(357,000,000)
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	24,881	(238,140)	(135,317)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	54,201,239	50,053,783	(143,031,865)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,538,636,946	2,677,521,355	2,484,435,707
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	30,809	(23,927)	(254,225)
1402. Profit and loss, miscellaneous.....	10,621	23,291	7,264,130
1403. Fines and penalties of regulatory authorities.....	(24,955)	(3,400)	(15,609)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	16,475	(4,036)	6,994,296
3701. Prior period adjustment.....	24,881	(238,140)	(135,317)
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	24,881	(238,140)	(135,317)

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	158,082,092	227,188,530	874,868,287
2. Net investment income.....	50,145,980	53,156,897	199,717,588
3. Miscellaneous income.....	292,974	343,752	8,613,574
4. Total (Lines 1 through 3).....	208,521,046	280,689,178	1,083,199,449
5. Benefit and loss related payments.....	117,079,047	113,212,455	429,664,920
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	111,752,790	110,410,919	366,487,411
8. Dividends paid to policyholders.....	370,124	334,169	1,502,949
9. Federal and foreign income taxes paid (recovered) net of \$.....8,208 tax on capital gains (losses).....	3,651,207	(1,820,796)	40,416,202
10. Total (Lines 5 through 9).....	232,853,168	222,136,746	838,071,482
11. Net cash from operations (Line 4 minus Line 10).....	(24,332,122)	58,552,432	245,127,967
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	148,138,131	53,529,798	459,802,414
12.2 Stocks.....	0	0	7,028,750
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	28,821,817	19,578,982	9,320,540
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	176,959,948	73,108,780	476,151,704
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	148,945,529	81,903,441	341,866,800
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	35,000
13.6 Miscellaneous applications.....	8,875,631	1,133,788	1,498,638
13.7 Total investments acquired (Lines 13.1 to 13.6).....	157,821,160	83,037,229	343,400,438
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	19,138,788	(9,928,449)	132,751,266
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	(357,000,000)
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	33,719,564	(24,336,216)	317,139
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	33,719,564	(24,336,216)	(356,682,861)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	28,526,230	24,287,767	21,196,372
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	32,489,362	11,292,990	11,292,990
19.2 End of period (Line 18 plus Line 19.1).....	61,015,592	35,580,757	32,489,362
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	0	1,080,400	2,005,400

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

United States Fidelity and Guaranty Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2014</u>	<u>December 31, 2013</u>
1. United States Fidelity and Guaranty Company state basis	CT	\$ 53,196,409	\$ 224,199,659
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 53,196,409</u>	<u>\$ 224,199,659</u>
<u>Surplus</u>			
5. United States Fidelity and Guaranty Company state basis	CT	\$ 2,538,636,946	\$ 2,484,435,707
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 2,538,636,946</u>	<u>\$ 2,484,435,707</u>

## B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

## C. Accounting Policy:

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities:

- The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- Not applicable.

- Not applicable.

- The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

## a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	171,528
2. 12 Months or Longer	\$	335,189

## b. The aggregate related fair values of securities with unrealized losses:

1. Less than 12 Months	\$	7,836,072
2. 12 Months or Longer	\$	7,064,345

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**NOTES TO FINANCIAL STATEMENTS**

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5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.
- E. Repurchase Agreements and/or Securities Lending Transactions:  
No significant change.  
(3)b: Not applicable.
- F. Real Estate:  
No significant change.
- G. Investments in Low-Income Housing Tax Credits (LIHTC):  
No significant change.
- H. Restricted Assets:  
No significant change.
- I. Working Capital Finance Investments:  
Not applicable.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

No significant change.

**Note 11 - Debt**

- A. No significant change.  
B. Not applicable.

**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

- A. Defined Benefit Plan:  
Not applicable.
- B. Defined Contribution Plan:  
No significant change.
- C. Multiemployer Plan:  
No significant change.
- D. Consolidated/Holding Company Plans:  
No significant change.
- E. Postemployment Benefits and Compensated Absences:  
No significant change.
- F. Impact of Medicare Modernization Act of Postretirement Benefits:  
No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

**Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

**Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

**Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

**Note 20 – Fair Value Measurements**

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of March 31, 2014:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 920,630	\$ -	\$ 920,630
Common stock	394	2,982	-	3,376
Total securities at fair value	<u>\$ 394</u>	<u>\$ 923,612</u>	<u>\$ -</u>	<u>\$ 924,006</u>

There were no significant transfers between level 1 and level 2 during the quarter.

(2) Not applicable.

(3) Not applicable.

(4) Bonds and were carried at fair value in accordance with NAIC guidelines. These securities were generally priced by the SVO or by a third party organization.

The Company holds common stock where fair value is based upon market quotations. Accordingly, the fair value for such common stock is included in the amount disclosed in level 1 of the hierarchy. The market quotations for these securities were provided by the SVO or a third party organization.



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## NOTES TO FINANCIAL STATEMENTS

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The Company holds common stock where the fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in level 2 of the hierarchy.

(5) Not applicable.

B. Not applicable.

C. The following table provides the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

(At March 31, 2014) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 60,816,365	\$ 60,816,365	\$ 22,742,711	\$ 38,073,654	\$ -	\$ -
Long term bonds	4,270,817,646	4,060,652,584	21,902,818	4,247,485,088	1,429,740	-
Common stock	3,376	3,376	394	2,982	-	-

(At December 31, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 32,416,617	\$ 32,416,617	\$ 14,192,203	\$ 18,224,414	\$ -	\$ -
Long term bonds	4,234,964,343	4,064,300,808	32,051,063	4,200,871,460	2,041,820	-
Common stock	27,144	27,144	304	26,840	-	-

D. Not applicable.

### **Note 21 – Other Items**

A. Extraordinary Items:

No significant change.

B. Troubled Debt Restructuring:

No significant change.

C. Other Disclosures and Unusual Items:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

### **Note 22 – Events Subsequent**

No significant change.

### **Note 23 - Reinsurance**

No significant change.

### **Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2014 to March 31, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$11,450,000, resulting from better than expected loss and DCC development primarily in the homeowners, special property, and other liability – occurrence lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial multi-peril line.

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## NOTES TO FINANCIAL STATEMENTS

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The improvement in the homeowners line was driven primarily by better than expected development for non-catastrophe weather-related claims for accident year 2013 and for catastrophe claims for accident years 2011 through 2013. The improvement in the special property line was driven primarily by better than expected development for catastrophe and non-catastrophe claims for accident years 2010 through 2013. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2011 and prior, and reflected more favorable legal and judicial environments than what the Company previously expected. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the commercial multi-peril line was driven primarily by worse than expected development for the liability coverages for accident years 2010 through 2013.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

### **Note 26 – Intercompany Pooling Arrangements**

No significant change.

### **Note 27 – Structured Settlements**

No significant change.

### **Note 28 – Health Care Receivables**

No significant change.

### **Note 29 – Participating Policies**

No significant change.

### **Note 30 – Premium Deficiency Reserves**

No significant change.

### **Note 31 – High Deductibles**

No significant change.

### **Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

No significant change.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

### **Note 36 - Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

\_\_\_\_\_

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [ X ]  
If yes, attach an explanation.

\_\_\_\_\_

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .....12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .....3/14/2011.....

- 6.4 By what department or departments?  
Insurance Department of Connecticut

\_\_\_\_\_

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ X ] No [ ] N/A [ ]

- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]
- 7.2 If yes, give full information:

\_\_\_\_\_

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

\_\_\_\_\_

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]

- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:

\_\_\_\_\_

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

\_\_\_\_\_

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

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**PART 1 - FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

**PART 1 - INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

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12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....120,235,267	\$ .....121,757,958
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....0	\$ .....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....120,235,267	\$ .....121,757,958
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes [ ] No [ ]

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16. For the reporting entity's security lending program, state the amount of the following as of current statement date:  
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....10,233,995  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....10,233,995  
 16.3 Total payable for securities lending reported on the liability page: \$.....10,233,995

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

**PART 1 - INVESTMENT**

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No [ ]

18.2 If no, list exceptions:

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**UNITED STATES FIDELITY AND GUARANTY COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

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2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.

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3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
3.2 If yes, give full and complete information thereto:

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4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]  
4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	.....7,087,259	.....7,087,259	.....0	.....0	.....39,205	.....39,205
Total	.....XXX..	.....XXX.....	.....0	.....0	.....7,087,259	.....7,087,259	.....0	.....0	.....39,205	.....39,205

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**UNITED STATES FIDELITY AND GUARANTY COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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**NONE**

**UNITED STATES FIDELITY AND GUARANTY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		(545,188)	14,955	339,391	312,121	31,490,213	34,249,277
2. Alaska.....AK.....L.....		1,098,728	(186)	(5,318)	474,613	4,034,606	3,668,454
3. Arizona.....AZ.....L.....		(432,735)	841,006	272,324	212,601	10,228,784	10,752,851
4. Arkansas.....AR.....L.....		110,606	128,193	25,061	143,293	11,019,486	12,205,505
5. California.....CA.....L.....		1,011,553	5,271,837	7,361,162	10,383,039	267,025,336	268,137,593
6. Colorado.....CO.....L.....		38,543	151,489	59,305	38,909	6,207,438	10,099,019
7. Connecticut.....CT.....L.....		848,166	1,032,219	515,548	291,440	10,957,536	9,577,610
8. Delaware.....DE.....L.....		10,672	84,482	87,016	141,050	3,382,363	3,553,643
9. District of Columbia.....DC.....L.....		9,650	(19,580)	(33)	(625)	810,451	927,787
10. Florida.....FL.....L.....		(419)	23,176	683,949	697,086	60,538,981	63,536,471
11. Georgia.....GA.....L.....		151,076	196,730	120,424	422,036	15,303,022	17,677,690
12. Hawaii.....HI.....L.....		293	10,422	1,422	1,760	1,366,788	1,500,242
13. Idaho.....ID.....L.....		11,728	3,052	36,805	13,306	1,719,723	1,666,583
14. Illinois.....IL.....L.....		2,365	169,937	859,761	671,487	25,712,973	27,896,373
15. Indiana.....IN.....L.....		52,304	228,948	154,448	126,815	12,106,181	13,208,166
16. Iowa.....IA.....L.....		14,756	313,021	70,052	41,873	9,421,303	9,113,333
17. Kansas.....KS.....L.....		20,995	397,088	17,889	(135,542)	6,914,564	6,962,046
18. Kentucky.....KY.....L.....		30,153	24,923	170,394	221,634	19,326,801	21,312,647
19. Louisiana.....LA.....L.....		226,787	106,757	119,630	532,476	14,077,047	21,709,973
20. Maine.....ME.....L.....		37,101	41,505	48,648	110,179	4,493,207	4,887,145
21. Maryland.....MD.....L.....		2,133	29,703	202,390	312,566	7,475,579	8,703,983
22. Massachusetts.....MA.....L.....		115,115	43,399	49,040	560,024	19,845,163	22,810,287
23. Michigan.....MI.....L.....		(136,043)	4,570,365	975,100	1,057,353	140,921,956	143,530,242
24. Minnesota.....MN.....L.....		43,697	170,619	550,949	601,923	14,022,566	13,477,632
25. Mississippi.....MS.....L.....		69,008	14,574	122,638	223,547	26,138,857	28,519,623
26. Missouri.....MO.....L.....		2,541	(12,467)	536,342	1,462,456	18,431,416	18,777,276
27. Montana.....MT.....L.....		701	6,788	54,971	103,746	4,971,110	5,701,737
28. Nebraska.....NE.....L.....		26,702	2,858,332	293,030	94,931	7,321,915	6,880,398
29. Nevada.....NV.....L.....		(22,467)	407	(48,584)	(58,128)	4,346,371	4,154,925
30. New Hampshire.....NH.....L.....		(226,085)	(130,781)	6,273	37,302	1,823,644	2,035,561
31. New Jersey.....NJ.....L.....		1,056	118,566	331,510	365,949	36,341,366	33,184,099
32. New Mexico.....NM.....L.....		12,105	6,199	336,295	185,585	13,604,285	13,681,526
33. New York.....NY.....L.....		58,546	1,803,870	878,439	(1,616,225)	49,201,112	40,085,900
34. North Carolina.....NC.....L.....		630,295	822,819	423,271	288,276	18,224,055	17,116,778
35. North Dakota.....ND.....L.....		790	1,132	619	4,646	300,852	378,437
36. Ohio.....OH.....L.....		1,704	13,368	2,896	323,753	14,437,912	15,918,086
37. Oklahoma.....OK.....L.....		(41,677)	15	190,820	175,452	17,208,457	18,548,120
38. Oregon.....OR.....L.....		(268,084)	1,488,456	208,123	503,843	7,793,252	7,154,076
39. Pennsylvania.....PA.....L.....		65,903	489,408	2,342,693	3,183,340	91,773,967	111,764,542
40. Rhode Island.....RI.....L.....		0	10,795	11,952	716,522	2,981,625	1,409,960
41. South Carolina.....SC.....L.....		35,527	159,217	83,323	188,307	13,554,245	12,668,606
42. South Dakota.....SD.....L.....		(12,860)	75,066	68,539	132,199	1,412,465	1,564,037
43. Tennessee.....TN.....L.....		157,545	54,104	204,763	97,391	21,717,644	21,776,541
44. Texas.....TX.....L.....		6,320	93,904	457,535	148,150	44,050,858	44,812,934
45. Utah.....UT.....L.....		421,255	449,097	18,474	47,022	4,673,543	3,862,539
46. Vermont.....VT.....L.....		18,428	266,001	271,523	5,241,716	6,539,659	7,047,913
47. Virginia.....VA.....L.....		(63,942)	198,014	406,846	583,111	27,309,083	28,064,246
48. Washington.....WA.....L.....		12	756,659	182,476	66,494	3,735,677	4,193,792
49. West Virginia.....WV.....L.....		7,662	25,588	22,814	117,470	1,789,159	2,000,193
50. Wisconsin.....WI.....L.....		(399,927)	2,723,069	1,052,288	1,215,929	37,097,499	36,704,424
51. Wyoming.....WY.....L.....		4,844	5,110	(575)	(204)	349,749	420,188
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		0	0	36,305	69,636	2,302,843	2,276,734
55. US Virgin Islands.....VI.....L.....		0	(100)	0	0	16,942	23,878
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	814	1,688
58. Aggregate Other Alien.....OT.....XXX.....		0	(3,665)	0	0	98,096,685	100,239,702
59. Totals.....(a).....53.....		3,207,938	26,127,605	21,210,956	31,133,635	1,275,949,125	1,322,133,012

**DETAILS OF WRITE-INS**

58001. BRA Brazil.....XXX.....		0	0	0	0	90,854,888	90,854,888
58002. Other Alien Combined.....XXX.....		0	(3,665)	0	0	7,246,589	9,388,613
58003. EGY Egypt.....XXX.....		0	0	0	0	814	1,028
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	(5,606)	(4,827)
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		0	(3,665)	0	0	98,096,685	100,239,702

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.



## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. 8527512 Canada Inc. (22.48%)	Canada	
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Camperdown Corporation	Delaware	41-1762781
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Aprilgrange Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Syndicate Management Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers London Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Professional Risks Limited	United Kingdom	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Limited Partnership (1%)	Maryland	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Maryland	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	

**Notes:**

\* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

... .. Travelers Insurance Company of Canada *	Canada		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Brazil Holding, LLC	Delaware	06-0907370	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370	... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. Tiercel, LLC	Delaware	06-0566050
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Redstart, LLC	Delaware	06-0566050
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. J. Malucelli Seguros S.A. *	Brazil		... .. Travelers Marine, LLC	Delaware	06-0566050
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
... .. Travelers Casualty UK Investments LLC	Delaware	06-6033504			
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
... .. Travelers MGA, Inc.	Texas	75-2676034			
... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
... .. Arch Street North LLC	Delaware	06-0566050			
... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
... .. Travelers Real Estate, LLC	Delaware	06-0566050			
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
... .. Select Insurance Company (22233) *	Texas	75-6013697			
... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom				
... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
... .. Crystal Brook, LLC	Delaware	06-0566050			
... .. Durham Holding, LLC	Delaware	06-0566050			
... .. Sutton Holdco, LLC	Delaware	06-0566050			
... .. Cadet Limited, LLC	Delaware	06-0566050			
... .. Arrowhead Company, LLC	Delaware	06-0566050			
... .. Eastern Asset, LLC	Delaware	06-0566050			
... .. Jupiter Holdings, Inc.	Minnesota	41-1769846			
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220			
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967			
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992			
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964			
... .. Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
... .. American Marine Claims & Adjusting Services, Inc.	New York	30-0510298			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			
... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			

*Notes:*

\* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT.....	UDP.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280				United States Fidelity and Guaranty Company.....	CT.....	RE.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525				Fidelity and Guaranty Insurance Company.....	IA.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702				Laurel Village Joint Venture Partnership.....	MN.....	DS.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260				Laurel Village I Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261				Laurel Village II Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263				Laurel Village III Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264				Laurel Village IV Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266				Laurel Village Tower A Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312				Laurel Village Tower B Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267				Laurel Village Tower C Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255				Laurel Village Swinford Limited Partnership.....	MN.....	DS.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255				USF&G Retail Associates GP, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190				BMR Sports Properties, Inc.....	MD.....	DS.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	DS.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

Q12

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership.....	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	.....50.000	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1985480				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.100	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....88.400	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....98.900	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-2007089				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1926305				Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....90.200	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	

Q12.1

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566030				Constitution Plaza, Inc.	CT	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19070	06-6033509				The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	94-3097171				Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0848755				Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36145	06-1286264				Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36161	06-1286274				Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38130	36-3703200				Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	27-4469564				Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	61-1639956				Lone Rock Timber Investments I, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	75.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	98-0190863				Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4312440				Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1534005				TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19038	06-6033504				Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41483	06-1067463				Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Holding LLC	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.990	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25623	06-0303275				The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25666	58-6020487				The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25682	06-0336212				The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25674	36-2719165				Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY	OTH	American Marine Management Services, Inc.	O/B	100.000	The Travelers Companies, Inc.	0111
3548	The Travelers Companies, Inc.	00000	06-1501229				Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27998	35-1838079				The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

**Asterisk**

**Explanation**

0100. Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.

**UNITED STATES FIDELITY AND GUARANTY COMPANY****Asterisk****Explanation**

0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0104.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0105.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0106.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0107.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0108.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0109.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0110.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0111.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0112.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity



**UNITED STATES FIDELITY AND GUARANTY COMPANY  
PART 1 - LOSS EXPERIENCE**

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	(892)	0.0	0.0
2. Allied lines.....	0	(121,704)	0.0	0.0
3. Farmowners multiple peril.....	0	(74)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(247,273)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	200,234	0.0	0.0
9. Inland marine.....	0	(353,131)	0.0	54,684.8
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	4	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	(0)	0.0	0.0
16. Workers' compensation.....	7,050,657	(165,299)	(2.3)	1,711.3
17.1 Other liability-occurrence.....	0	285,864	0.0	(93,055.4)
17.2 Other liability-claims made.....	0	95,525	0.0	0.0
17.3 Excess workers' compensation.....	12,271	(1,287,979)	(10,495.8)	(38.5)
18.1 Products liability-occurrence.....	0	1,241,311	0.0	0.0
18.2 Products liability-claims made.....	0	541	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	33,246	0.0	0.0
19.3, 19.4 Commercial auto liability.....	688	67,937	9,874.5	879,987.5
21. Auto physical damage.....	(14)	111	(795.6)	(39,145.6)
22. Aircraft (all perils).....	0	(850,117)	0.0	0.0
23. Fidelity.....	2,284	27,885	1,220.8	254.5
24. Surety.....	209,163	6,418,162	3,068.5	(833.8)
26. Burglary and theft.....	0	6	0.0	0.0
27. Boiler and machinery.....	0	60	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	7,275,049	5,344,417	73.5	151.4
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	126
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	3,033,918	3,033,918	21,427,968
17.1 Other liability-occurrence.....	0	0	(5,065)
17.2 Other liability-claims made.....	0	0	0
17.3 Excess workers' compensation.....	(164)	(164)	4,510,504
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	187	187	(2,724)
21. Auto physical damage.....	(40)	(40)	(584)
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	2,576	2,576	2,710
24. Surety.....	171,461	171,461	194,670
26. Burglary and theft.....	0	0	0
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	3,207,938	3,207,938	26,127,605
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	461,045	583,378	1,044,423	33,031	2,817	35,848	445,432	3,200	553,690	1,002,322	17,418	(23,672)	(6,253)
2. 2012.....	89,512	132,580	222,091	15,149	925	16,074	82,639	1,891	119,541	204,071	8,277	(10,223)	(1,946)
3. Subtotals 2012 + Prior.....	550,557	715,958	1,266,515	48,180	3,742	51,922	528,072	5,090	673,232	1,206,394	25,695	(33,894)	(8,199)
4. 2013.....	113,772	217,697	331,469	36,271	6,660	42,931	102,111	5,135	178,043	285,288	24,609	(27,860)	(3,251)
5. Subtotals 2013 + Prior.....	664,329	933,655	1,597,984	84,451	10,401	94,852	630,182	10,225	851,274	1,491,682	50,304	(61,754)	(11,450)
6. 2014.....	XXX	XXX	XXX	XXX	35,089	35,089	XXX	29,578	72,907	102,486	XXX	XXX	XXX
7. Totals.....	664,329	933,655	1,597,984	84,451	45,491	129,942	630,182	39,804	924,182	1,594,167	50,304	(61,754)	(11,450)
8. Prior Year-End's Surplus As Regards Policyholders	2,484,436										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....7.6 %	2. ....(6.6)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.5)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

**Explanation:**

- 1.
- 2.
- 3.
- 4.

**Bar Code:**



**UNITED STATES FIDELITY AND GUARANTY COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Assumed reinsurance receivable and payable.....	277	0	277	(2,245)
2505. Other assets nonadmitted.....	84,050	84,050	0	0
2506. Suspense, undistributed payments.....	(191)	0	(191)	51,416
2597. Summary of remaining write-ins for Line 25.....	84,137	84,050	87	49,171

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(4,356,694)	(4,467,220)
2597. Summary of remaining write-ins for Line 25.....	(4,356,694)	(4,467,220)

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. NOR Norway.....	XXX	0	0	0	0	610	864
58005. AGO Angola.....	XXX	0	0	0	0	140	0
58006. CYP Cyprus.....	XXX	0	0	0	0	5	0
58007. DOM Dominican Republic.....	XXX	0	0	0	0	(140)	(107)
58008. GBR United Kingdom.....	XXX	0	0	0	0	(369)	(296)
58009. JPN Japan.....	XXX	0	0	0	0	(402)	(365)
58010. ESP Spain.....	XXX	0	0	0	0	(583)	(548)
58011. DEU Germany.....	XXX	0	0	0	0	(803)	(729)
58012. MUS Mauritius.....	XXX	0	0	0	0	(4,064)	(3,646)
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	0	0	0	(5,606)	(4,827)

# UNITED STATES FIDELITY AND GUARANTY COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	15,254	18,927
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	35,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(8,785)	(38,673)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	6,469	15,254
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	6,469	15,254

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	4,184,563,219	4,322,801,955
2. Cost of bonds and stocks acquired.....	148,945,529	341,866,800
3. Accrual of discount.....	1,706,094	2,812,539
4. Unrealized valuation increase (decrease).....	1,554,038	802,748
5. Total gain (loss) on disposals.....	351,659	11,156,984
6. Deduct consideration for bonds and stocks disposed of.....	148,138,131	466,831,164
7. Deduct amortization of premium.....	6,568,490	28,046,643
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,182,413,918	4,184,563,219
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,182,413,918	4,184,563,219

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	3,628,172,737	463,541,751	420,600,667	(3,971,798)	3,667,142,024	0	0	3,628,172,737
2. NAIC 2 (a).....	442,662,856	14,636,170	19,971,878	(852,389)	436,474,759	0	0	442,662,856
3. NAIC 3 (a).....	16,425,774	0	0	75	16,425,849	0	0	16,425,774
4. NAIC 4 (a).....	8,299,309	0	8,046,571	(2,738)	250,000	0	0	8,299,309
5. NAIC 5 (a).....	875,000	0	0	45,630	920,630	0	0	875,000
6. NAIC 6 (a).....	281,748	0	0	(26,062)	255,687	0	0	281,748
7. Total Bonds.....	4,096,717,425	478,177,921	448,619,117	(4,807,282)	4,121,468,949	0	0	4,096,717,425
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	4,096,717,425	478,177,921	448,619,117	(4,807,282)	4,121,468,949	0	0	4,096,717,425

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....60,816,365	.....XXX.....	.....60,816,365	.....2,691	.....0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....32,416,617	.....11,272,898
2. Cost of short-term investments acquired.....	.....329,232,392	.....1,388,003,507
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....300,832,645	.....1,366,859,787
7. Deduct amortization of premium.....	.....0	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....60,816,365	.....32,416,617
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....60,816,365	.....32,416,617

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**



**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	0	28,500,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	28,500,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

**Sch. A-Pt 2  
NONE**

**Sch. A-Pt 3  
NONE**

**Sch. B-Pt 2  
NONE**

**Sch. B-Pt 3  
NONE**

**Sch. BA-Pt 2  
NONE**

**Sch. BA-Pt 3  
NONE**

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
194475 RH 4	COLLEGE STATION ISD GO S 3.500 2027 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....2,857,028	.....2,815,000	.....1,368	1FE.....
194475 RJ 0	COLLEGE STATION ISD GO S 3.750 2028 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....2,986,242	.....2,910,000	.....1,516	1FE.....
194475 RK 7	COLLEGE STATION ISD GO S 3.750 2029 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....3,072,457	.....3,020,000	.....1,573	1FE.....
198036 8P 3	COLUMBIA SCH DIST GO S20 4.500 2034 03.....		...02/10/2014	PIPER JAFFRAY.....		.....4,911,275	.....4,675,000	.....0	1FE.....
258165 UB 3	DORCHESTER CO SD #2 GO S 4.000 2033 03.....		...02/04/2014	BAS-MERRILL LYNCH.....		.....10,307,339	.....10,090,000	.....0	1FE.....
385064 RL 6	GRANBURY ISD GO S2014 (P 4.500 2037 08.....		...01/30/2014	SOUTHWEST SECURITIES.....		.....6,913,965	.....6,675,000	.....0	1FE.....
479340 SE 2	JOHNSTON CO GENERAL OBLI 3.500 2032 02.....		...02/25/2014	WELLS FARGO SECURITIES.....		.....1,331,189	.....1,365,000	.....0	1FE.....
591852 XH 6	MET COUNCIL MPS-ST PAUL 3.500 2028 09.....		...01/14/2014	PIPER JAFFRAY.....		.....3,440,174	.....3,405,000	.....0	1FE.....
591852 XJ 2	MET COUNCIL MPS-ST PAUL 3.750 2029 09.....		...01/14/2014	PIPER JAFFRAY.....		.....3,615,473	.....3,540,000	.....0	1FE.....
66702R GJ 5	NORTHSIDE ISD GO REF S20 4.500 2033 06.....		...03/05/2014	BOSC INC.....		.....4,762,397	.....4,485,000	.....0	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					.....44,197,538	.....42,980,000	.....4,457	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
876448 CE 9	TARRANT REG WTR DIST (DA 5.000 2037 09.....		...01/28/2014	BAS-MERRILL LYNCH.....		.....9,808,868	.....8,900,000	.....0	1FE.....
88283L JF 4	TEXAS TRANSN COMMN FIRST 5.000 2034 04.....		...03/06/2014	PIPER JAFFRAY.....		.....11,193,400	.....10,000,000	.....0	1FE.....
915115 4H 9	UNIV OF TEXAS PERM FUND 4.000 2032 07.....		...02/20/2014	GOLDMAN SACHS & CO.....		.....11,771,745	.....11,500,000	.....0	1FE.....
914402 2E 1	UNIV SYS OF MARYLAND FAC 4.000 2028 04.....		...01/29/2014	CITIGROUP GLOBAL MARKETS.....		.....8,194,553	.....7,770,000	.....0	1FE.....
914455 HE 3	UNIVERSITY OF MICHIGAN R .060 2028 04.....		...01/03/2014	BAS-MERRILL LYNCH.....		.....16,255,000	.....16,255,000	.....9	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					.....57,223,566	.....54,425,000	.....9	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00817Y AN 8	AETNA INC 2.200 2019 03.....		...03/04/2014	BAS-MERRILL LYNCH.....		.....999,000	.....1,000,000	.....0	1FE.....
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500 2021 11.....		...03/12/2014	BARCLAYS CAPITAL INC.....		.....1,028,110	.....1,000,000	.....11,861	1FE.....
032095 AC 5	AMPHENOL CORP 2.550 2019 01.....		...01/23/2014	WELLS FARGO SECURITIES.....		.....998,460	.....1,000,000	.....0	2FE.....
03524B AE 6	ANHEUSER-BUSCH 3.700 2024 02.....	R	...01/22/2014	BAS-MERRILL LYNCH.....		.....999,750	.....1,000,000	.....0	1FE.....
052769 AA 4	AUTODESK INC 1.950 2017 12.....		...02/19/2014	RAYMOND JAMES & ASSOC.....		.....505,010	.....500,000	.....1,869	2FE.....
05531F AQ 6	BB&T CORP 2.250 2019 02.....		...01/28/2014	DEUTSCHE BANC.....		.....995,970	.....1,000,000	.....0	1FE.....
07330N AJ 4	BRANCH BANKING & TRUST 2.850 2021 04.....		...02/27/2014	DEUTSCHE BANC.....		.....999,160	.....1,000,000	.....0	1FE.....
17275R AN 2	CISCO SYSTEMS 3.625 2024 03.....		...02/24/2014	BAS-MERRILL LYNCH.....		.....999,250	.....1,000,000	.....0	1FE.....
202795 JC 5	COMMONWEALTH EDISON 2.150 2019 01.....		...01/06/2014	J P MORGAN CHASE SECURITIES INC.....		.....997,780	.....1,000,000	.....0	1FE.....
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11.....		...03/17/2014	MORGAN STANLEY.....		.....1,047,230	.....1,000,000	.....14,323	2FE.....
29364D AS 9	ENTERGY ARKANSAS 3.700 2024 06.....		...03/10/2014	WELLS FARGO SECURITIES.....		.....999,280	.....1,000,000	.....0	1FE.....
26875P AK 7	EOG RESOURCES INC 2.625 2023 03.....		...02/28/2014	BNY MELLON CAPITAL MARKETS INC.....		.....944,890	.....1,000,000	.....12,396	1FE.....
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03.....		...03/17/2014	MORGAN STANLEY.....		.....3,000,000	.....3,000,000	.....0	1FE.....
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08.....		...02/03/2014	GOLDMAN SACHS & CO.....		.....1,274,088	.....1,250,000	.....18,406	1FE.....
345397 WP 4	FORD MOTOR CREDIT 2.375 2019 03.....		...03/05/2014	BARCLAYS CAPITAL INC.....		.....996,210	.....1,000,000	.....0	2FE.....
440452 AE 0	HORMEL FOODS CORP 4.125 2021 04.....		...01/30/2014	FTN FINANCIAL.....		.....1,065,940	.....1,000,000	.....12,490	1FE.....
44107T AS 5	HOST HOTELS & RESORTS 5.250 2022 03.....		...03/31/2014	MORGAN STANLEY.....		.....1,091,650	.....1,000,000	.....0	2FE.....
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03.....		...02/18/2014	J P MORGAN CHASE SECURITIES INC.....		.....996,480	.....1,000,000	.....0	1FE.....
445658 CC 9	JB HUNT TRANSPORT 2.400 2019 03.....		...03/03/2014	J P MORGAN CHASE SECURITIES INC.....		.....999,570	.....1,000,000	.....0	2FE.....
24422E SH 3	JOHN DEERE CAPITAL CORP 1.050 2016 12.....		...01/14/2014	DEUTSCHE BANC.....		.....998,000	.....1,000,000	.....0	1FE.....

QE04

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
46625H JT 8	JP MORGAN CHASE 3.875 2024 02.....		...01/21/2014	J P MORGAN CHASE SECURITIES INC.....		.....994,420	.....1,000,000	......0	1FE.....
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500 2022 06.....		...01/28/2014	U S BANCORP.....		.....996,100	.....1,000,000	.....5,347	2FE.....
57636Q AA 2	MASTERCARD INC 2.000 2019 04.....		...03/26/2014	CITIGROUP GLOBAL MARKETS.....		.....996,170	.....1,000,000	......0	1FE.....
581557 BE 4	MCKESSON CORP 3.796 2024 03.....		...03/05/2014	BAS-MERRILL LYNCH.....		.....1,000,000	.....1,000,000	......0	2FE.....
609207 AA 3	MONDELEZ INT INC 2.250 2019 02.....		...01/09/2014	BARCLAYS CAPITAL INC.....		.....995,410	.....1,000,000	......0	2FE.....
61746B DM 5	MORGAN STANLEY 2.500 2019 01.....		...01/21/2014	MORGAN STANLEY.....		.....996,320	.....1,000,000	......0	1FE.....
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12.....		...03/12/2014	DEUTSCHE BANC.....		.....946,290	.....1,000,000	.....7,656	1FE.....
652482 CG 3	NEWS AMERICA INC 3.000 2022 09.....		...03/04/2014	WELLS FARGO SECURITIES.....		.....967,010	.....1,000,000	.....14,333	2FE.....
90131H AA 3	NEWS AMERICA INC 4.000 2023 10.....		...01/29/2014	BARCLAYS CAPITAL INC.....		.....1,010,350	.....1,000,000	.....13,667	2FE.....
66989H AG 3	NOVARTIS CAPITAL 3.400 2024 05.....	R.....	...02/18/2014	GOLDMAN SACHS & CO.....		.....1,985,740	.....2,000,000	......0	1FE.....
713448 CM 8	PEPSICO INC 3.600 2024 03.....		...02/25/2014	CITIGROUP GLOBAL MARKETS.....		.....998,250	.....1,000,000	......0	1FE.....
80282K AC 0	SANTANDER HOLDINGS USA 3.450 2018 08.....	R.....	...03/26/2014	STEPHENS INC.....		.....1,038,930	.....1,000,000	.....3,258	2FE.....
86787E AP 2	SUNTRUST BANKS 1.350 2017 02.....		...01/21/2014	SUNTRUST.....		.....999,910	.....1,000,000	......0	2FE.....
91159H HG 8	US BANCORP 3.700 2024 01.....		...01/27/2014	U S BANCORP.....		.....998,920	.....1,000,000	......0	1FE.....
931142 DH 3	WAL-MART STORES 2.550 2023 04.....		...02/07/2014	BNY MELLON CAPITAL MARKETS INC.....		.....938,430	.....1,000,000	.....8,571	1FE.....
94974B FR 6	WELLS FARGO 3.000 2021 01.....		...01/16/2014	WELLS FARGO SECURITIES.....		.....998,310	.....1,000,000	......0	1FE.....
96332H CF 4	WHIRLPOOL CORP 3.700 2023 03.....		...02/05/2014	U S BANCORP.....		.....991,170	.....1,000,000	.....16,342	2FE.....
73755L AL 1	POTASH CORP 3.625 2024 03.....	A.....	...03/04/2014	BAS-MERRILL LYNCH.....		.....991,110	.....1,000,000	......0	1FE.....
00084D AG 5	ABN AMRO BANK NV (144A) 2.500 2018 10.....	F.....	...01/13/2014	GOLDMAN SACHS & CO.....		.....1,002,890	.....1,000,000	.....5,625	1FE.....
05579L AA 1	BNZ INTL FUNDING (144A) 2.350 2019 03.....	F.....	...02/25/2014	GOLDMAN SACHS & CO.....		.....999,670	.....1,000,000	......0	1FE.....
23636T AA 8	DANONE (144A) 3.000 2022 06.....	F.....	...02/03/2014	HSBC.....		.....729,488	.....750,000	.....3,188	1FE.....
25152R VS 9	DEUTSCHE BANK LONDON 2.500 2019 02.....	F.....	...02/06/2014	DEUTSCHE BANC.....		.....999,530	.....1,000,000	......0	1FE.....
685218 AA 7	ORANGE SA 2.750 2019 02.....	F.....	...01/30/2014	BAS-MERRILL LYNCH.....		.....999,160	.....1,000,000	......0	2FE.....
85771P AN 2	STATOIL ASA 3.700 2024 03.....	F.....	...03/25/2014	J P MORGAN CHASE SECURITIES INC.....		.....1,016,710	.....1,000,000	.....2,775	1FE.....
87020P AD 9	SWEDBANK AB (144A) 2.375 2019 02.....	F.....	...02/20/2014	CITIGROUP GLOBAL MARKETS.....		.....998,310	.....1,000,000	......0	1FE.....
3899999.	Total Bonds - Industrial and Miscellaneous.....					.....47,524,425	.....47,500,000	.....152,106	.....XXX.....
8399997.	Total Bonds - Part 3.....					.....148,945,529	.....144,905,000	.....156,571	.....XXX.....
8399999.	Total Bonds.....					.....148,945,529	.....144,905,000	.....156,571	.....XXX.....
9999999.	Total Bonds, Preferred and Common Stocks.....					.....148,945,529	.....XXX.....	.....156,571	.....XXX.....

QE04.1

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

912828	KJ 8	U S TREASURY NOTES 1.750	03/31/2014	MATURED		10,000,000	10,000,000	10,198,080	10,038,134	0	(38,134)	0	(38,134)	0	10,000,000	0	0	0	87,500	03/31/2014	1
36202F	4Q 6	GNMA II PASS #00005331 3.500	03/20/2014	PAID ON PRINCIPAL		210,404	210,404	220,103	219,936	0	(9,532)	0	(9,532)	0	210,404	0	0	0	1,220	03/20/2042	1
36202B	YR 0	GNMA II PASS #1620 7.000	03/20/2014	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	03/20/2024	1
36202C	RW 5	GNMA II PASS #2301 7.000	03/20/2014	PAID ON PRINCIPAL		7	7	8	8	0	(0)	0	(0)	0	7	0	0	0	0	10/20/2026	1
36202C	4Q 3	GNMA II PASS #2631 7.000	03/20/2014	PAID ON PRINCIPAL		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	0	08/20/2028	1
36202C	5E 9	GNMA II PASS #2645 7.000	03/20/2014	PAID ON PRINCIPAL		72	72	72	72	0	(1)	0	(1)	0	72	0	0	0	1	09/20/2028	1
36202D	CD 1	GNMA II PASS #2768 7.000	03/20/2014	PAID ON PRINCIPAL		50	50	51	51	0	(1)	0	(1)	0	50	0	0	0	1	06/20/2029	1
36202D	EK 3	GNMA II PASS #2838 7.000	03/20/2014	PAID ON PRINCIPAL		34	34	34	34	0	(1)	0	(1)	0	34	0	0	0	1	11/20/2029	1
36202D	G6 2	GNMA II PASS #2921 7.500	03/20/2014	PAID ON PRINCIPAL		32	32	31	30	0	2	0	2	0	32	0	0	0	0	05/20/2030	1
36202D	HK 0	GNMA II PASS #2934 7.500	03/20/2014	PAID ON PRINCIPAL		10,668	10,668	10,321	10,068	0	600	0	600	0	10,668	0	0	0	77	06/20/2030	1
36202D	H9 5	GNMA II PASS #2956 7.000	03/20/2014	PAID ON PRINCIPAL		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	0	08/20/2030	1
36202D	KX 8	GNMA II PASS #3010 7.000	03/20/2014	PAID ON PRINCIPAL		4,791	4,791	4,824	4,860	0	(69)	0	(69)	0	4,791	0	0	0	53	12/20/2030	1
36202D	RU 7	GNMA II PASS #3199 5.500	03/20/2014	PAID ON PRINCIPAL		1,808	1,808	1,805	1,805	0	4	0	4	0	1,808	0	0	0	14	02/20/2032	1
36202D	SA 0	GNMA II PASS #3213 5.500	03/20/2014	PAID ON PRINCIPAL		16,872	16,872	16,840	16,840	0	32	0	32	0	16,872	0	0	0	222	03/20/2032	1
36202D	T5 0	GNMA II PASS #3272 5.500	03/20/2014	PAID ON PRINCIPAL		20,218	20,218	20,180	20,177	0	41	0	41	0	20,218	0	0	0	106	08/20/2032	1
36202D	UH 2	GNMA II PASS #3284 5.500	03/20/2014	PAID ON PRINCIPAL		17,654	17,654	17,621	17,618	0	36	0	36	0	17,654	0	0	0	175	09/20/2032	1
36202D	UU 3	GNMA II PASS #3295 5.500	03/20/2014	PAID ON PRINCIPAL		15,733	15,733	15,704	15,701	0	32	0	32	0	15,733	0	0	0	135	10/20/2032	1
36202E	F2 0	GNMA II PASS #3785 5.000	03/20/2014	PAID ON PRINCIPAL		434,298	434,298	425,340	427,646	0	6,651	0	6,651	0	434,298	0	0	0	3,396	11/20/2035	1
36202E	UR 8	GNMA II PASS #4192 4.500	03/20/2014	PAID ON PRINCIPAL		55,983	55,983	50,648	51,359	0	4,624	0	4,624	0	55,983	0	0	0	437	07/20/2038	1
36202A	YY 7	GNMA II PASS #727 7.000	03/20/2014	PAID ON PRINCIPAL		89	89	90	89	0	(0)	0	(0)	0	89	0	0	0	1	02/20/2017	1
36200K	T4 9	GNMA PASS TH #603671 5.000	03/15/2014	PAID ON PRINCIPAL		36,216	36,216	35,877	35,950	0	266	0	266	0	36,216	0	0	0	377	05/15/2033	1
36200M	UD 3	GNMA PASS TH #604580 5.000	03/15/2014	PAID ON PRINCIPAL		35,701	35,701	35,366	35,419	0	281	0	281	0	35,701	0	0	0	284	08/15/2033	1
36200M	VP 5	GNMA PASS TH #604622 5.000	03/15/2014	PAID ON PRINCIPAL		18,646	18,646	18,471	18,488	0	158	0	158	0	18,646	0	0	0	144	09/15/2033	1
36223E	NT 7	GNMA PASS TH #305602 8.500	03/15/2014	PAID ON PRINCIPAL		1,637	1,637	1,698	1,685	0	(48)	0	(48)	0	1,637	0	0	0	23	06/15/2021	1
36208H	NC 6	GNMA PASS TH #451387 7.500	03/15/2014	PAID ON PRINCIPAL		11,659	11,659	11,645	11,653	0	7	0	7	0	11,659	0	0	0	209	08/15/2027	1
36211Q	7F 2	GNMA PASS TH #520294 5.000	03/15/2014	PAID ON PRINCIPAL		6,004	6,004	6,003	5,997	0	7	0	7	0	6,004	0	0	0	50	12/15/2034	1
36213Y	P3 0	GNMA PASS TH #568442 6.000	03/15/2014	PAID ON PRINCIPAL		7,002	7,002	6,813	6,836	0	166	0	166	0	7,002	0	0	0	70	01/15/2032	1
36291T	PK 8	GNMA PASS TH #637726 5.000	03/15/2014	PAID ON PRINCIPAL		1,992	1,992	1,991	1,990	0	2	0	2	0	1,992	0	0	0	17	11/15/2034	1
36241K	BV 9	GNMA PASS TH #781852 7.000	03/15/2014	PAID ON PRINCIPAL		78,590	78,590	83,616	81,476	0	(2,885)	0	(2,885)	0	78,590	0	0	0	857	08/15/2024	1
36241K	BW 7	GNMA PASS TH #781853 7.000	03/15/2014	PAID ON PRINCIPAL		88,374	88,374	93,970	92,842	0	(4,468)	0	(4,468)	0	88,374	0	0	0	947	09/15/2028	1
36241K	BX 5	GNMA PASS TH #781854 7.000	03/15/2014	PAID ON PRINCIPAL		412,287	412,287	438,229	433,712	0	(21,425)	0	(21,425)	0	412,287	0	0	0	4,931	08/15/2032	1
0599999	Total Bonds - U.S. Government					11,486,866	11,486,866	11,715,473	11,550,521	0	(63,655)	0	(63,655)	0	11,486,866	0	0	0	101,249	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

467520	RB 0	JACKSON CO SD#7 LEES S 5.000	03/01/2014	REDEEMED		2,150,000	2,150,000	2,278,248	2,152,436	0	(2,436)	0	(2,436)	0	2,150,000	0	0	0	53,750	03/01/2018	1FE
467520	RD 6	JACKSON CO SD#7 LEES S 5.000	03/01/2014	REDEEMED		1,000,000	1,000,000	1,043,370	1,000,797	0	(797)	0	(797)	0	1,000,000	0	0	0	25,000	03/01/2020	1FE

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**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
467520 RE 4	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		1,000,000	1,000,000	1,037,820	1,000,678	0	(678)	0	(678)	0	1,000,000	0	0	0	25,000	03/01/2021	1FE
467520 RF 1	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		1,375,000	1,375,000	1,418,340	1,375,738	0	(738)	0	(738)	0	1,375,000	0	0	0	34,375	03/01/2022	1FE
467520 UV 2	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		1,565,000	1,565,000	1,663,094	1,566,870	0	(1,870)	0	(1,870)	0	1,565,000	0	0	0	39,125	03/01/2017	1FE
467520 UY 6	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		1,505,000	1,505,000	1,609,083	1,507,005	0	(2,005)	0	(2,005)	0	1,505,000	0	0	0	37,625	03/01/2017	1FE
882720 DD 4	TEXAS GO WATER FINANCI 5.800		01/21/2014	REDEEMED		1,810,000	1,810,000	1,795,339	1,803,936	0	116	0	116	0	1,804,052	0	5,948	5,948	49,574	08/01/2019	1FE
93974A J3 9	WASHINGTON GENERAL OBL 5.000		01/01/2014	REDEEMED		6,580,000	6,580,000	6,949,401	6,580,000	0	0	0	0	0	6,580,000	0	0	0	164,500	01/01/2019	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						16,985,000	16,985,000	17,794,695	16,987,459	0	(8,407)	0	(8,407)	0	16,979,052	0	5,948	5,948	428,949	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
159807 5K 8	CHARLES CO GENERAL OBL 4.000		02/01/2014	MATURED		150,000	150,000	163,898	150,251	0	(251)	0	(251)	0	150,000	0	0	0	3,000	02/01/2014	1
159807 5N 2	CHARLES CO GENERAL OBL 4.000		02/01/2014	MATURED		1,360,000	1,360,000	1,486,004	1,362,276	0	(2,276)	0	(2,276)	0	1,360,000	0	0	0	27,200	02/01/2014	1FE
445042 V9 2	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,225,000	2,225,000	2,422,847	2,227,943	0	(2,943)	0	(2,943)	0	2,225,000	0	0	0	55,625	02/15/2016	1FE
445042 W2 6	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,350,000	2,350,000	2,547,471	2,352,931	0	(2,931)	0	(2,931)	0	2,350,000	0	0	0	58,750	02/15/2017	1FE
445042 W3 4	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,450,000	2,450,000	2,642,521	2,452,858	0	(2,858)	0	(2,858)	0	2,450,000	0	0	0	61,250	02/15/2018	1FE
445042 W4 2	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,575,000	2,575,000	2,763,130	2,577,787	0	(2,787)	0	(2,787)	0	2,575,000	0	0	0	64,375	02/15/2019	1FE
445042 W5 9	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,700,000	2,700,000	2,882,466	2,702,674	0	(2,674)	0	(2,674)	0	2,700,000	0	0	0	67,500	02/15/2020	1FE
445042 W6 7	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,850,000	2,850,000	3,024,848	2,852,558	0	(2,558)	0	(2,558)	0	2,850,000	0	0	0	71,250	02/15/2021	1FE
445042 W7 5	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		2,975,000	2,975,000	3,141,422	2,977,397	0	(2,397)	0	(2,397)	0	2,975,000	0	0	0	74,375	02/15/2022	1FE
445042 W8 3	HUMBLE ISD GO S2005 (F 5.000		02/15/2014	REDEEMED		3,125,000	3,125,000	3,285,375	3,127,285	0	(2,285)	0	(2,285)	0	3,125,000	0	0	0	78,125	02/15/2023	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						22,760,000	22,760,000	24,359,980	22,783,960	0	(23,960)	0	(23,960)	0	22,760,000	0	0	0	561,450	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
083778 GA 2	BERGEN CO IMPPT AUTH CN 4.000		02/15/2014	MATURED		1,350,000	1,350,000	1,444,595	1,352,579	0	(2,579)	0	(2,579)	0	1,350,000	0	0	0	27,000	02/15/2014	1FE
130178 NH 5	CALIFORNIA ED FAC AUTH 5.000		03/15/2014	MATURED		9,500,000	9,500,000	10,429,385	9,534,856	0	(34,856)	0	(34,856)	0	9,500,000	0	0	0	237,500	03/15/2014	1FE
45200F R4 3	ILLINOIS FIN AUTH (NOR 1.750		03/03/2014	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	13,417	12/01/2034	1FE
837147 ZV 2	SOUTH CAROLINA PUB SVC 5.000		01/01/2014	REDEEMED		3,850,000	3,850,000	3,969,273	3,850,000	0	0	0	0	0	3,850,000	0	0	0	96,250	01/01/2020	1FE
837147 ZW 0	SOUTH CAROLINA PUB SVC 5.000		01/01/2014	REDEEMED		9,950,000	9,950,000	10,186,014	9,950,000	0	0	0	0	0	9,950,000	0	0	0	248,750	01/01/2021	1FE
927780 3K 0	VIRGINIA COLL BLDG AUT 5.000		02/01/2014	REDEEMED		7,535,000	7,535,000	7,998,026	7,539,356	0	(4,356)	0	(4,356)	0	7,535,000	0	0	0	188,375	02/01/2018	1FE
927780 3L 8	VIRGINIA COLL BLDG AUT 5.000		02/01/2014	REDEEMED		7,915,000	7,915,000	8,350,483	7,918,978	0	(3,978)	0	(3,978)	0	7,915,000	0	0	0	197,875	02/01/2019	1FE
927780 3M 6	VIRGINIA COLL BLDG AUT 5.000		02/01/2014	REDEEMED		8,310,000	8,310,000	8,714,198	8,313,655	0	(3,655)	0	(3,655)	0	8,310,000	0	0	0	207,750	02/01/2020	1FE
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		233,813	233,813	234,396	234,551	0	(738)	0	(738)	0	233,813	0	0	0	1,380	05/15/2026	1
3128M4 WX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		7,922	7,922	7,843	7,878	0	45	0	45	0	7,922	0	0	0	66	06/15/2037	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		106,608	106,608	104,992	105,017	0	1,591	0	1,591	0	106,608	0	0	0	630	09/15/2043	1
31402Q 5P 2	FN (10/1 ARM #735354 5.253		03/25/2014	PAID ON PRINCIPAL		243,960	243,960	245,142	243,920	0	40	0	40	0	243,960	0	0	0	2,151	03/01/2035	1
31406T UG 4	FN (10/1 ARM #819683 5.125		03/25/2014	PAID ON PRINCIPAL		48,957	48,957	48,666	48,755	0	202	0	202	0	48,957	0	0	0	214	03/01/2035	1
31406U DS 4	FN (10/1 ARM #820113 2.658		03/25/2014	PAID ON PRINCIPAL		35,884	35,884	35,407	35,367	0	517	0	517	0	35,884	0	0	0	195	11/01/2034	1
31392C MS 0	FNW 2002-W1 2A CMO 6.615		03/25/2014	PAID ON PRINCIPAL		20,361	20,361	21,398	20,717	0	(356)	0	(356)	0	20,361	0	0	0	222	02/25/2042	1
3133TR 7A 7	FSPC T-31 A5 7.134		03/25/2014	PAID ON PRINCIPAL		19,552	19,552	19,551	18,570	0	982	0	982	0	19,552	0	0	0	232	05/25/2031	1FE

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**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						52,127,057	52,127,057	54,809,369	52,174,199	0	(47,142)	0	(47,142)	0	52,127,057	0	0	0	1,222,008	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
032511	BD 8		03/15/2014	ANADARKO PETROLEUM COR	7.625	1,000,000	1,000,000	997,000	999,505	0	495	0	495	0	1,000,000	0	0	0	38,125	03/15/2014	2FE
091797	AN 0		01/24/2014	BLACK & DECKER	5.750	1,403,432	1,240,000	1,447,502	1,362,748	0	(2,658)	0	(2,658)	0	1,360,090	0	43,342	43,342	13,666	11/15/2016	1FE
171855	AA 7		03/05/2014	CINCAP (144A)	9.230	95,076	95,076	95,076	95,076	0	0	0	0	0	95,076	0	0	0	1,473	11/05/2016	2FE
20030N	AE 1		01/15/2014	COMCAST CORP	5.300	1,000,000	1,000,000	966,970	999,741	0	259	0	259	0	1,000,000	0	0	0	26,500	01/15/2014	1FE
202795	HW 3		01/15/2014	COMMONWEALTH EDISON	1.625	1,000,000	1,000,000	998,550	999,976	0	24	0	24	0	1,000,000	0	0	0	8,125	01/15/2014	1FE
532457	BE 7		03/06/2014	ELI LILLY	4.200	1,000,000	1,000,000	999,550	999,881	0	119	0	119	0	1,000,000	0	0	0	21,000	03/06/2014	1FE
26884T	AC 6		01/10/2014	ERAC USA FINANCE COMPA	2.250	1,000,000	1,000,000	998,070	999,977	0	23	0	23	0	1,000,000	0	0	0	11,250	01/10/2014	2FE
42809H	AA 5		02/15/2014	HESS CORP	7.000	1,770,000	1,770,000	2,007,329	1,779,011	0	(9,011)	0	(9,011)	0	1,770,000	0	0	0	61,950	02/15/2014	2FE
428236	AT 0		03/01/2014	HEWLETT-PACKARD CO	6.125	1,000,000	1,000,000	995,610	999,630	0	370	0	370	0	1,000,000	0	0	0	30,625	03/01/2014	2FE
49228R	AC 7		03/31/2014	KERN RIVER FUNDING (14	6.676	80,882	80,882	85,478	83,746	0	(2,864)	0	(2,864)	0	80,882	0	0	0	900	07/31/2016	1FE
50075N	AX 2		02/19/2014	KRAFT FOODS INC	6.750	1,000,000	1,000,000	1,084,410	1,002,353	0	(2,353)	0	(2,353)	0	1,000,000	0	0	0	33,750	02/19/2014	2FE
66989H	AA 6	R..	02/10/2014	NOVARTIS CAPITAL	4.125	1,000,000	1,000,000	998,970	999,903	0	97	0	97	0	1,000,000	0	0	0	20,625	02/10/2014	1FE
677415	CG 4		01/15/2014	OHIO POWER CO	4.850	3,000,000	3,000,000	2,956,080	2,999,639	0	361	0	361	0	3,000,000	0	0	0	72,750	01/15/2014	2FE
688225	AB 7		03/10/2014	OSHKOSH CORP	8.250	3,123,750	3,000,000	3,090,000	3,038,073	0	(2,763)	0	(2,763)	0	3,035,310	0	88,440	88,440	129,938	03/01/2017	4FE
74005P	AS 3		03/31/2014	PRAXAIR INC	4.375	1,000,000	1,000,000	996,840	999,704	0	296	0	296	0	1,000,000	0	0	0	21,875	03/31/2014	1FE
742741	AA 9		01/01/2014	PROCTER & GAMBLE CO	9.360	94,200	94,200	111,459	104,318	0	(10,118)	0	(10,118)	0	94,200	0	0	0	4,409	01/01/2021	1FE
771196	AS 1	R..	03/03/2014	ROCHE HOLDINGS INC (14	6.000	488,056	410,000	486,879	464,653	0	(1,672)	0	(1,672)	0	462,981	0	25,075	25,075	12,437	03/01/2019	1FE
78355H	JL 4		03/01/2014	RYDER SYSTEM INC	5.850	1,000,000	1,000,000	991,710	999,529	0	471	0	471	0	1,000,000	0	0	0	29,575	03/01/2014	2FE
810186	AH 9		01/15/2014	SCOTTS MIRACLE	7.250	5,181,250	5,000,000	5,027,500	5,011,236	0	25	0	25	0	5,011,261	0	169,989	169,989	181,250	01/15/2018	4FE
904764	AJ 6	R..	02/15/2014	UNILEVER CAPITAL	3.650	1,000,000	1,000,000	998,680	999,903	0	97	0	97	0	1,000,000	0	0	0	18,250	02/15/2014	1FE
907818	DC 9		02/15/2014	UNION PACIFIC CO	5.125	1,000,000	1,000,000	999,750	999,872	0	128	0	128	0	1,000,000	0	0	0	25,625	02/15/2014	2FE
90783T	AA 8		01/02/2014	UNION PACIFIC PASS THR	5.404	14,620	14,620	14,652	14,644	0	(24)	0	(24)	0	14,620	0	0	0	395	07/02/2025	1FE
92344S	AK 6		03/30/2014	VERIZON WIRELESS	8.500	1,230,667	968,000	1,235,182	1,137,464	0	(7,766)	0	(7,766)	0	1,129,698	0	100,969	100,969	30,855	11/15/2018	1FE
292506	AA 0	A..	03/13/2014	ENCANA HOLDINGS FINANC	5.800	5,022,950	5,000,000	5,340,927	5,014,268	0	(10,951)	0	(10,951)	0	5,003,317	0	19,633	19,633	133,333	05/01/2014	2FE
63307E	AA 5	A..	01/30/2014	NATIONAL BANK OF CANAD	1.650	1,000,000	1,000,000	999,740	999,983	0	17	0	17	0	1,000,000	0	0	0	8,250	01/30/2014	1FE
77531Q	AD 0	A..	02/03/2014	ROGERS WIRELESS	6.375	1,600,000	1,600,000	1,768,288	1,606,487	0	(6,059)	0	(6,059)	0	1,600,428	0	(428)	(428)	53,867	03/01/2014	2FE
35177P	AS 6	F..	03/12/2014	FRANCE TELECOM	4.375	1,519,275	1,500,000	1,545,180	1,505,105	0	(2,047)	0	(2,047)	0	1,503,058	0	16,217	16,217	44,479	07/08/2014	2FE
65504L	AA 5	F..	03/15/2014	NOBLE HLDG INTL	7.375	1,000,000	1,000,000	996,950	999,537	0	463	0	463	0	1,000,000	0	0	0	36,875	03/15/2014	2FE
92857W	AU 4	F..	03/26/2014	VODAFONE GROUP PLC	3.375	2,092,360	2,000,000	1,984,900	1,994,529	0	639	0	639	0	1,995,168	0	97,192	97,192	22,875	11/24/2015	1FE
05530N	AV 9		03/25/2014	BCAP 2007-AA2 2A7 CMO	6.000	151,163	151,163	103,404	95,012	0	56,151	0	56,151	0	151,163	0	0	0	1,709	04/25/2037	1FM
05530N	AV 9		03/25/2014	BCAP 2007-AA2 2A7 CMO	6.000	0	20,410	13,961	12,828	0	1,136	0	1,136	0	13,964	0	(13,964)	(13,964)	268	04/25/2037	1FM
07386Y	AE 4		03/25/2014	BSARM 2007-5 3A1 CMO	4.965	1,130,753	1,130,753	888,625	768,022	0	362,731	0	362,731	0	1,130,753	0	0	0	9,906	08/25/2047	1FM
07386Y	AE 4		03/25/2014	BSARM 2007-5 3A1 CMO	4.965	0	257,320	202,220	174,775	0	2,908	0	2,908	0	177,683	0	(177,683)	(177,683)	2,610	08/25/2047	1FM
12667G	7B 3		03/25/2014	CWALT 2005-46CB A8 CMO	5.500	19,064	19,064	13,585	3,461	0	15,603	0	15,603	0	19,064	0	0	0	179	10/25/2035	1FM

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**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
12667G 7B 3	CWALT 2005-46CB A8 CMO 5.500		03/25/2014	WRITTEN OFF		0	2,282	1,626	414	(0)	58	0	58	0	472	0	(472)	(472)	22	10/25/2035	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 5.242		03/25/2014	PAID ON PRINCIPAL		322,453	322,453	274,559	240,514	0	81,939	0	81,939	0	322,453	0	0	0	2,716	06/25/2047	1FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 5.242		02/25/2014	WRITTEN OFF		0	9,650	8,217	7,198	0	194	0	194	0	7,392	0	(7,392)	(7,392)	85	06/25/2047	1FM
23321P JF 6	DLJMA 1994-3 M CMO 6.500		03/25/2014	PAID ON PRINCIPAL		1,447	1,447	1,390	1,394	0	53	0	53	0	1,447	0	0	0	16	04/25/2024	1FM
29977J AB 2	EVER 2013-1 A2 (CMO) 2.500		03/25/2014	PAID ON PRINCIPAL		190,929	190,929	172,075	172,234	0	18,695	0	18,695	0	190,929	0	0	0	708	03/25/2043	1FE
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		01/25/2014	PAID ON PRINCIPAL		431,765	431,765	382,138	371,721	0	60,044	0	60,044	0	431,765	0	0	0	1,979	12/25/2035	1FM
32051G B7 9	FHASI 2005-7 A1 CMO 5.500		03/25/2014	WRITTEN OFF		0	233	206	201	0	(0)	0	(0)	0	200	0	(200)	(200)	2	12/25/2035	1FM
36185N 3C 2	GMACM 2004-J3 A5 CMO 5.250		03/25/2014	PAID ON PRINCIPAL		100,465	100,465	94,437	97,395	0	3,070	0	3,070	0	100,465	0	0	0	554	07/25/2034	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		03/19/2014	PAID ON PRINCIPAL		18,912	18,912	18,707	18,709	0	204	0	204	0	18,912	0	0	0	273	05/19/2027	1FM
36228F AT 3	GSMPS 1998-5 A CMO 7.500		03/19/2014	PAID ON PRINCIPAL		21,857	21,857	21,731	21,725	0	132	0	132	0	21,857	0	0	0	282	06/19/2027	1FM
36242D XN 8	GSMPS 2005-RP1 2A1 CMO 3.371		03/25/2014	PAID ON PRINCIPAL		201,359	201,359	193,808	191,748	0	9,611	0	9,611	0	201,359	0	0	0	1,104	01/25/2035	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		194,377	194,377	193,254	194,307	0	70	0	70	0	194,377	0	0	0	1,657	09/25/2018	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 5.486		03/25/2014	PAID ON PRINCIPAL		370,055	370,055	296,769	251,661	0	118,394	0	118,394	0	370,055	0	0	0	3,316	07/27/2037	1FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 5.486		03/25/2014	WRITTEN OFF		0	20,217	16,213	13,749	0	1,257	0	1,257	0	15,006	0	(15,006)	(15,006)	195	07/27/2037	1FM
94983F AA 8	WFMSB 2006-1 A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		82,239	82,239	80,645	80,461	0	1,778	0	1,778	0	82,239	0	0	0	677	09/25/2020	1FM
20846Q HX 9	CNF 2001-4 A4 7.360		03/01/2014	PAID ON PRINCIPAL		185,674	185,674	154,182	164,329	0	21,345	0	21,345	0	185,674	0	0	0	2,263	09/01/2033	1AM
20846Q JQ 2	CNF 2002-1 A 6.681		03/01/2014	PAID ON PRINCIPAL		345,021	345,021	305,654	334,034	(0)	10,987	0	10,987	0	345,021	0	0	0	3,791	12/01/2033	1AM
393505 E3 2	GT 1998-3 A5 6.220		03/01/2014	PAID ON PRINCIPAL		64,734	64,734	53,851	53,340	0	11,394	0	11,394	0	64,734	0	0	0	657	03/01/2030	1AM
393505 F4 9	GT 1998-4 A5 6.180		03/01/2014	PAID ON PRINCIPAL		125,172	125,172	101,077	96,420	0	28,752	0	28,752	0	125,172	0	0	0	1,350	04/01/2030	1AM
68619A AX 5	ORGN 2004-A M1 5.910		03/15/2014	PAID ON PRINCIPAL		105,249	105,249	103,182	103,817	0	1,432	0	1,432	0	105,249	0	0	0	1,008	01/15/2035	1FE
3899999	Total Bonds - Industrial and Miscellaneous					44,779,208	44,145,580	44,913,846	43,679,960	(0)	753,537	0	753,537	0	44,433,497	0	345,711	345,711	1,132,353	XXX	XXX
8399997	Total Bonds - Part 4					148,138,131	147,504,503	153,593,363	147,176,099	(0)	610,373	0	610,373	0	147,786,472	0	351,659	351,659	3,446,009	XXX	XXX
8399999	Total Bonds					148,138,131	147,504,503	153,593,363	147,176,099	(0)	610,373	0	610,373	0	147,786,472	0	351,659	351,659	3,446,009	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					148,138,131	XXX	153,593,363	147,176,099	(0)	610,373	0	610,373	0	147,786,472	0	351,659	351,659	3,446,009	XXX	XXX

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.



**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt A-Sn 1-Footer A  
NONE**

**Sch. DB-Pt A-Sn 1-Footer B  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1-Footer A  
NONE**

**Sch. DB-Pt B-Sn 1-Footer B  
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List  
NONE**

**Sch. DB-Pt D-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 2  
NONE**

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	2,430,582	2,430,582	04/01/2014...
	REPO - DEUTSCHE A TREASURY.....		1.....	2,430,582	2,430,582	04/01/2014...
	REPO - MIZUHO A TREASURY.....		1.....	2,430,582	2,430,582	04/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	511,667	511,667	04/01/2014...
	REPO - RBS A TREASURY.....		1.....	2,430,582	2,430,582	04/01/2014...
0199999	U.S. Government - Issuer Obligations.....			10,233,995	10,233,995	...XXX.....
0599999	Total - U.S. Government.....			10,233,995	10,233,995	...XXX.....
6199999	Total - Issuer Obligations.....			10,233,995	10,233,995	...XXX.....
6599999	Subtotal - Bonds.....			10,233,995	10,233,995	...XXX.....
9999999	Totals.....			10,233,995	10,233,995	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....8,875,631 Book/Adjusted Carrying Value \$.....8,875,631
- Average balance for the year to date: Fair Value \$.....5,424,346 Book/Adjusted Carrying Value \$.....5,424,346
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....10,233,995 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Citibank, N.A..... New Castle, DE.....		.....0.000	.....0	.....0	.....78,877	.....79,750	.....199,227	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....78,877	.....79,750	.....199,227	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....78,877	.....79,750	.....199,227	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....78,877	.....79,750	.....199,227	XXX..

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(6)
6. Colorado.....CO	0	0	0	0	0	0	0	(4)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(2)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(0)
14. Illinois.....IL	0	0	0	0	0	0	0	(3)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(5)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(8)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(1)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(74)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(3)
33. New York.....NY	0	0	0	0	0	0	0	(0)
34. North Carolina.....NC	0	0	0	0	0	0	0	(1)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(13)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(8)
44. Texas.....TX	0	0	0	0	0	0	0	(4)
45. Utah.....UT	0	0	0	0	0	0	0	(5)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(14)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(9)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(3)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(174)

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(1)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(2)
5. California.....CA	0	0	0	0	0	0	0	(14)
6. Colorado.....CO	0	0	0	0	0	0	0	(12)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(1)
11. Georgia.....GA	0	0	0	0	0	0	0	(2)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	(6)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(3)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(6)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(1)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(0)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(13)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(39)
33. New York.....NY	0	0	0	0	0	0	0	(1)
34. North Carolina.....NC	0	0	0	0	0	0	0	(2)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(1)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(35)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(19)
44. Texas.....TX	0	0	0	0	0	0	0	(3)
45. Utah.....UT	0	0	0	0	0	0	0	(3)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(3)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(2)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(3)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(176)

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(0)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(0)
5. California.....CA	0	0	0	0	0	0	0	(2)
6. Colorado.....CO	0	0	0	0	0	0	0	(2)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(0)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(1)
14. Illinois.....IL	0	0	0	0	0	0	0	(0)
15. Indiana.....IN	0	0	0	0	0	0	0	(0)
16. Iowa.....IA	0	0	0	0	0	0	0	(1)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(2)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(0)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(2)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(0)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(4)
33. New York.....NY	0	0	0	0	0	0	0	(1)
34. North Carolina.....NC	0	0	0	0	0	0	0	(0)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(4)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(1)
44. Texas.....TX	0	0	0	0	0	0	0	(1)
45. Utah.....UT	0	0	0	0	0	0	0	(0)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(2)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(0)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(1)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(26)

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0





**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	(0)
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	(0)
5. California.....CA	0	0	0	0	0	0	0	(6)
6. Colorado.....CO	0	0	0	0	0	0	0	(4)
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	(0)
11. Georgia.....GA	0	0	0	0	0	0	0	(0)
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	(2)
14. Illinois.....IL	0	0	0	0	0	0	0	(1)
15. Indiana.....IN	0	0	0	0	0	0	0	(1)
16. Iowa.....IA	0	0	0	0	0	0	0	(2)
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	(1)
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	(0)
21. Maryland.....MD	0	0	0	0	0	0	0	(0)
22. Massachusetts.....MA	0	0	0	0	0	0	0	(1)
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	(11)
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	(1)
28. Nebraska.....NE	0	0	0	0	0	0	0	(0)
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	(3)
33. New York.....NY	0	0	0	0	0	0	0	(0)
34. North Carolina.....NC	0	0	0	0	0	0	0	(0)
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	(0)
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	(0)
39. Pennsylvania.....PA	0	0	0	0	0	0	0	(5)
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	(2)
44. Texas.....TX	0	0	0	0	0	0	0	(1)
45. Utah.....UT	0	0	0	0	0	0	0	(1)
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	(2)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	(0)
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	(1)
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	(46)

**DETAILS OF WRITE-INS**

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**NONE**